

**Table 1: Number of open positions and new transactions and aggregate gross notional value of open positions and new transactions**

<b>Asset Class</b>	<b>Product</b>	<b>Number of Open Positions (as at end-June 2019)</b>	<b>Aggregate Gross Notional Value of Open Positions (in USD million) (as at end-June 2019)</b>	<b>Total Number of New Transactions (during June 2019)</b>	<b>Aggregate Notional Value of New Transactions (in USD million) (during June 2019)</b>
<b>Credit</b>	Index	1,924	59,119	277	5,408
	Single name: Corporate	3,851	30,090	173	1,694
	Single name: Sovereign	4,813	76,779	300	4,812
	Others	2,001	34,945	234	4,167
<b>Foreign Exchange</b>	Forwards and swaps	296,269	5,768,722	255,206	7,743,550
	NDF	242,654	1,750,290	164,079	1,054,480
	Spot	4,674	165,384	31,253	1,178,290
	Options	121,957	2,132,337	52,970	727,400
	Others	149,619	243,792	31,075	58,180
<b>Interest Rate</b>	Cross Currency Swap	40,730	2,007,277	1,673	156,424
	FRA	3,657	520,971	1,130	285,393
	Interest Rate Swap	313,271	16,800,129	27,368	3,245,823
	Options	13,348	820,630	719	46,858
	Others	10,022	185,342	1,044	21,675

**Table 2: Currency breakdown by asset class**

(as at end-June 2019)

Asset Class	Currency/ Currency Pairs	Number of Open Positions	Aggregate Gross Notional Value of Open Positions (in USD million)	Number of New Transactions	Aggregate Notional Value of New Transactions (in USD million)
Credit	EUR	738	16,927	126	3,445
	USD	11,000	174,233	741	11,447
	Other Currencies	851	9,774	117	1,189
Foreign Exchange	USDAUD	45,919	661,789	31,119	1,070,161
	USDCNY	66,987	1,543,710	33,447	785,214
	USDEUR	65,811	579,895	35,265	1,161,100
	USDGBP	30,330	292,670	19,570	581,250
	USDHKD	22,359	810,090	14,815	699,549
	USDINR	84,465	630,070	51,123	317,996
	USDJPY	81,702	2,128,029	49,466	2,580,735
	USDKRW	61,658	608,836	43,979	361,333
	USDSGD	42,796	705,284	30,695	1,120,858
	USDTWD	45,884	504,216	31,448	283,204
	Other Currency Pairs	267,262	1,595,936	193,656	1,800,499
Interest Rate (Cross Currency Swap)	USDAUD	6,810	560,501	393	83,156
	USDCNY	2,807	48,572	149	3,043
	USDEUR	2,184	124,099	94	5,155
	USDGBP	505	54,096	6	1,046
	USDHKD	2,776	82,736	44	1,205
	USDINR	3,345	37,223	62	799
	USDJPY	6,535	636,179	266	34,528
	USDKRW	936	25,027	30	416
	USDNZD	950	78,822	102	9,272
	USDSGD	8,348	240,526	301	12,516
	Other Currency Pairs	5,534	119,497	226	5,287
Interest Rate (excluding Cross Currency Swap)	AUD	33,516	4,027,617	4,003	1,603,905
	HKD	13,295	490,393	901	42,919
	INR	30,684	1,204,421	1,935	86,181
	JPY	31,788	3,455,245	2,213	358,308
	KRW	34,399	1,443,830	2,257	121,567
	MYR	6,610	128,689	366	12,312
	NZD	8,765	671,538	854	185,337
	SGD	65,854	2,213,510	6,866	330,543
	THB	22,806	709,349	2,229	84,110
	USD	63,667	2,977,044	6,127	636,065
	Other Currencies	28,914	1,005,434	2,510	138,503